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INDEX COPERNICUS
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- ✓ ANIQ FANLAR
- ✓ TABIIY FANLAR
- ✓ SIYOSIY FANLAR
- ✓ IJTIMOIY FANLAR

- ✓ IQTISOD FANLARI
- ✓ TEXNIKA FANLARI
- ✓ TIBBIYOT FANLARI
- ✓ PEDAGOGIKA FANLARI



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ARALASH PARABOLIK TENGLAMA UCHUN INTEGRAL SHARTLI MASALA.

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Annotatsiya: Ushbu maqolada aralash parabolik tenglama uchun integral shartli masala va uning yechimi yoritilgan.

Kalit so'zlar: parabolik tenglama, aralash parabolik tenglama, differensial tenglama, funksiya, soha, integral tenglama.

INTEGRAL CONDITIONAL PROBLEM FOR A MIXED PARABOLIC EQUATION.

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Abstract: The article discusses an integral conditional problem and its solution for a mixed parabolic equation.

Key words: parabolic equation, mixed parabolic equation, differential equation, function, domain of definition, integral equation.

D orqali $y=0$, $y=1$ va $x=-T$ to‘g‘ri chiziqlar bilan chegaralangan yarim polosani belgilaylik, bu erda $T=const >0$. Bu sohada quyidagi operatorni qaraylik:

$$Lu = \begin{cases} L_1 u \equiv u_{xx} - u_y, & (x, y) \in D_1 = D \cap (x > 0), \\ L_2 u \equiv u_{yy} + u_x, & (x, y) \in D_2 = D \cap (x < 0). \end{cases}$$

$Lu=0$ – D sohada aralash parabolik tenglama bo‘lib, D_1 sohada to‘g‘ri parabolik, D_2 sohada esa teskari parabolikdir. Bu maqolada biz $L[u]=0$ aralash parabolik tenglama uchun D sohada integral shartli quyidagi masalani o‘rganamiz.

1–masala. D sohaning yopig‘ida aniqlangan, uzluksiz va chegaralangan shunday $u(x, y)$ funksiya topilsinki, u D_1 va D_2 sohalarda mos ravishda $L_1 u=0$ va $L_2 u=0$ tenglamalarni hamda quyidagi shartlarni qanoatlantirsin:

$$\begin{aligned} \lim_{x \rightarrow 0} u_x(x, y) &= a_1(y) \lim_{x \rightarrow +0} u_x(x, y) + a_2(y) D_{0y}^\alpha [b_2(y)u(0, y)] + \\ &+ a_3(y) D_{y1}^\beta [b_3(y)u(0, y)] + b_1(y), \quad 0 < y < 1; \end{aligned}$$

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Tom 01. Son. 06. 2023	Vol. 01. Iss. 06. 2023	Том 01. Вып. 06. 2023

$$u(x, 0) = \varphi_1(x), \quad 0 \leq x < +\infty; \quad (1)$$

$$u(x, 0) = \varphi_2(x), \quad -T \leq x \leq 0; \quad (2)$$

$$\int_0^1 u(x, y) dy = \varphi_3(x), \quad -T \leq x \leq 0, \quad (3)$$

bu erda $a_j(y), b_j(y), \varphi_j(x), j = \overline{1, 3}$ – berilgan funksiyalar bo‘lib, $a_j(y) \in C^1[0, 1]$, $a_1(y) \neq 0$, $y \in [0, 1]$; $b_j(y) \in C[0, 1]$; $\varphi_1(0) = \varphi_2(0) = 0$ va $\varphi_1(x)$ funksiya $[0, +\infty)$ oraliqda uzlusiz va chegaralangan; $\varphi_2(x), \varphi_3(x) \in C^1[-T, 0]$; α va β lar esa $(0, 1)$ segmentdan olingan ixtiyoriy haqiqiy sonlar; D_{0y}^α va D_{y1}^β lar kasr tartibli differensial operatorlar bo‘lib,

$$D_{0y}^\alpha g(y) = \frac{1}{\Gamma(1-\alpha)} \frac{d}{dy} \int_0^y (y-t)^{-\alpha} g(t) dt,$$

$$D_{y1}^\beta g(y) = -\frac{1}{\Gamma(1-\beta)} \frac{d}{dy} \int_y^1 (t-y)^{-\beta} g(t) dt$$

tengliklar bilan aniqlanadi; $\Gamma(z)$ – Eylarning gamma funksiyasi [1].

Qo‘yilgan masalaning echimi mavjud va yagonaligini isbotlaymiz. Faraz qilaylik, $u(x, y) = I$ masalaning yechimi bo‘lsin. Masala shartlariga asoslanib,

$$u(-0, y) = u(+0, y) = \tau(y), \quad 0 \leq y \leq 1; \quad (4)$$

$$\lim_{x \rightarrow +0} u(x, y) = \nu(y), \quad 0 < y < 1 \quad (5)$$

belgilashlarni kiritaylik.

Ma’lumki, $L_t u = 0$ tenglamaning D_1 sohaning yopig‘ida aniqlangan, uzlusiz, chegaralangan hamda (1) va (5) shartlarni qanoatlantiruvchi yechimi

$$u(x, y) = \int_0^{+\infty} \frac{\sqrt{x\xi}}{2y} I_{-1/2} \left(\frac{x\xi}{2y} \right) e^{-\frac{(x^2+\xi^2)}{4y}} \varphi_1(\xi) d\xi - \frac{1}{\sqrt{\pi}} \int_0^y \nu(t) (y-t)^{-1/2} e^{\frac{-x^2}{4(y-t)}} dt, \quad (6)$$

ko‘rinishda aniqlanadi [2], bu erda $I_{-1/2}(z)$ – mavhum argumentli Bessel funksiyasi [3].

(4) belgilashni e’tiborga olib, (6) formulada $x \rightarrow +0$ da limitga o’tamiz. Natijada noma’lum $\tau(y)$ va $\nu(y)$ funksiyalar orasidagi

$$\tau(y) = -\frac{1}{\sqrt{\pi}} \int_0^y \nu(t) (y-t)^{-1/2} dt + \Phi(y), \quad 0 \leq y \leq 1 \quad (7)$$

munosabatga ega bo‘lamiz, bu erda $\Phi(y) = (\pi y)^{-1/2} \int_0^{+\infty} \varphi_1(\xi) e^{-\xi^2/4y} d\xi$.

(7) – $\nu(y)$ noma’lum funksiyaga nisbatan Abel integral tenglamasi [4] bo‘lib, uning yagona yechimi quyidagi formula bilan aniqlanadi:

$$\nu(y) = -\frac{1}{\sqrt{\pi}} \frac{d}{dy} \int_0^y (y-t)^{-1/2} [\tau(t) - \Phi(t)] dt, \quad 0 < y < 1. \quad (8)$$

Endi masala shartlarini va (4), (5) belgilashlarni hisobga olib, $L_2 u = 0$ tenglama va (2), (3) shartlarda x ni nolga intiltiramiz:

$$\tau''(y) + \nu(y) = 0, \quad 0 < y < 1; \quad \tau(0) = 0, \quad \int_0^1 \tau(y) dy = \varphi_3(0). \quad (9)$$

(8) tenglikni e'tiborga olsak, (9) tengliklardan $\tau(y)$ noma'lum funksiyaga nisbatan

$$\begin{aligned} \tau''(y) - a_1(y) D_{0y}^{1/2} \tau(y) + a_2(y) D_{0y}^\alpha [b_2(y) \tau(y)] + \\ + a_3(y) D_{y1}^\beta [b_3(y) \tau(y)] = -b_1(y) - a_1(y) \Phi_1(y), \quad 0 < y < 1 \end{aligned} \quad (10)$$

ko'rinishdagi integro-differensial tenglama va ushbu

$$\tau(0) = 0, \quad \int_0^1 \tau(y) dy = \varphi_3(0) \quad (11)$$

chegaraviy shartlar kelib chiqadi, bu erda $\Phi_1(y) = \frac{1}{\sqrt{\pi}} \frac{d}{dy} \int_0^y (y-t)^{-1/2} \Phi(t) dt$.

{(10), (11)} masala yechimining mavjudligi va yagonaligini isbotlaymiz.

Avval bir jinsli masalani, ya'ni quyidagi masalani qaraylik.

$$\tau''(y) - a_1(y) D_{0y}^{1/2} \tau(y) + a_2(y) D_{0y}^\alpha [b_2(y) \tau(y)] + a_3(y) D_{y1}^\beta [b_3(y) \tau(y)] = 0, \quad 0 < y < 1 \quad (12)$$

$$\tau(0) = 0, \quad \int_0^1 \tau(y) dy = 0. \quad (13)$$

Lemma. Agar $[0,1]$ oraliqda $a_1(y) > 0$, $a_2(y) \leq 0$, $a_3(y) \leq 0$ va $b_2(y) > 0$, $b_3(y) > 0$ tengsizliklar bajarilib, $b_2(y)$ -kamaymaydigan, $b_3(y)$ -o'smaydigan funksiya bo'lsa, {(12), (13)} masala faqat trivial yechimga ega.

Bu lemma kasr tartibli differensial operatorlar uchun ekstremum prinsipi [1] va aniq integral uchun o'rta qiymat haqidagi teoremadan foydalanib isbotlanadi.

Yuqoridagi lemmadan quyidagi teorema kelib chiqadi:

Teorema. Agar lemma shartlari bajarilgan bo'lsa, {(10), (11)} masala bittadan ortiq yechimga ega bo'lmaydi.

Endi {(10), (11)} masala yechimining mavjudligini ko'rsatamiz. Shu maqsadda (10) tenglamada y ni z bilan almashtirib, so'ngra $\tau(0) = 0$ ekanligini e'tiborga olib va $\tau'(0) = C$ belgilash kiritib, $[0, y]$ oraliqda z bo'yicha ikki marta ketma-ket integrallaymiz:

$$\begin{aligned} \tau(y) - Cy - \int_0^y (y-s) \{a_1(s) D_{0s}^{1/2} \tau(s) - a_2(s) D_{0s}^\alpha [b_2(s) \tau(s)] - \\ - a_3(s) D_{s1}^\beta [b_3(s) \tau(s)]\} ds + \int_0^y (y-s) \{b_1(s) + a_1(s) \Phi_1(s)\} ds = 0, \quad 0 < y < 1. \end{aligned} \quad (14)$$

Tadqiq va tatbiq ilmiy-uslubiy jurnal	Research and implementation scientific-methodical journal	Исследования и внедрение научно-методический журнал
Tom 01. Son. 06. 2023	Vol. 01. Iss. 06. 2023	Том 01. Вып. 06. 2023

C noma'lum sonni topish maqsadida, (11) ning ikkinchi shartidan foydalanamiz, ya'ni (14) tenglikni y bo'yicha $[0,1]$ oraliqda integrallab, uni $\varphi_3(0)$ ga tenglaymiz. Natijada hosil bo'lgan tenglikdan C noma'lum son bir qiyamatli topiladi:

$$C = 2\varphi_3(0) - \int_0^1 (1-s)^2 \left[a_1(s) D_{0s}^{1/2} \tau(s) - a_2(s) D_{0s}^\alpha [b_2(s) \tau(s)] \right] - \\ - a_3(s) D_{s1}^\beta [b_3(s) \tau(s)] + \int_0^1 (1-s)^2 \left[b_1(s) + a_1(s) \Phi_1(s) \right] ds.$$

C ning bu ifodasini (14) ga qo'yib, kasr tartibli hosilalar yoyilmasidan, bo'laklab integrallash qoidasidan va takroriy integrallarda integrallash tartibini o'zgartirish qoidasidan foydalanib, {(10), (11)} masalaga ekvivalent bo'lgan quyidagi ikkinchi tur Fredholm integral tenglamasiga kelamiz:

$$\tau(y) + \int_0^1 \tau(t) K(y, t) dt = f(y), \quad (15)$$

bu erda agar $y > t$ bo'lsa,

$$f(y) = 2\varphi_3(0) y - y \int_0^1 (1-s)^2 \left[b_1(s) + a_1(s) \Phi_1(s) \right] ds - \int_0^y (y-s) \left[b_1(s) + a_1(s) \Phi_1(s) \right] ds,$$

$$K(y, t) = \frac{y}{\sqrt{\pi}} \int_0^1 (s-t)^{-1/2} \left[2(1-s)a_1(s) + (h-s)a'_1(s) \right] ds - \\ - \frac{y \cdot b_2(t)}{\Gamma(1-\alpha)} \int_t^1 (s-t)^{-\alpha} \left[2(1-s)a_2(s) - (1-s)^2 a'_2(s) \right] ds - \\ - \frac{y \cdot b_3(t)}{\Gamma(1-\beta)} \int_0^t (t-s)^{-\beta} \left[2(1-s)a_3(s) - (1-s)^2 a'_3(s) \right] ds - \\ - \frac{1}{\sqrt{\pi}} \int_t^y (s-t)^{-1/2} \left[a_1(s) - (y-s)a'_1(s) \right] ds + \\ + \frac{b_2(t)}{\Gamma(1-\alpha)} \int_t^y (s-t)^{-\alpha} \left[a_2(s) - (y-s) \cdot a'_2(s) \right] ds + \\ + \frac{b_3(t)}{\Gamma(1-\beta)} \int_0^t (t-s)^{-\beta} \left[a_3(s) - (y-s)a'_3(s) \right] ds$$

agar $y < t$ bo'lsa,

$$K(y, t) = \frac{y}{\sqrt{\pi}} \int_t^1 (s-t)^{-1/2} \left[2(1-s)a_1(t) - (1-s)^2 a'_1(s) \right] ds - \\ - \frac{yb_2(t)}{\Gamma(1-\alpha)} \int_t^y (s-t)^{-\alpha} \left[2(1-s)a_2(s) - (1-s)^2 a'_2(s) \right] ds - \\ - \frac{yb_3(t)}{\Gamma(1-\beta)} \int_0^t (t-s)^{-\beta} \left[2(1-s)a_3(s) - (1-s)^2 a'_3(s) \right] ds$$

Berilgan funksiyalarga qo‘yilgan shartlardan foydalanib ko‘rsatish mumkinki, $f(y) \in C[0,1]$, $K(y,t)$ funksiya esa $\{[0,1] \times [0,1]\}$ kvadratda $y \neq t$ bo‘lganda uzluksiz, $y=t$ da esa birinchi tur sakrashga ega.

(15) ga mos bir jinsli integral tenglamaga $\{(12), (13)\}$ bir jinsli masala mos keladi. $\{(12), (13)\}$ bir jinsli masala faqat trivial yechimga ega bo‘lgani uchun (15) ga mos bir jinsli tenglama ham faqat trivial yechimga ega bo‘ladi. U holda, Fredholm alternativasiga [3] asosan, (15) integral tenglamaning yechimi mavjud va yagona.

$\tau(y)$ funksiya (15) dan topilgandan so‘ng $v(y)$ funksiya (8) tenglik bilan aniqlanadi. Shundan so‘ng I masalaning yechimi D_1 sohada (6) formula bilan topiladi, D_2 sohada esa $L_2 u = 0$ tenglamaning (2), (3), (4) shartlarni qanoatlantiruvchi yechimi sifatida aniqlanadi. Oxirgi masalani I_0 deb belgilaymiz va bir qiymatli yechilishini isbotlaymiz.

Faraz qilaylik, $u(x,y) - I_0$ masalaning yechimi bo‘lsin. $u(x,1) = \varphi(x)$, $-T \leq x \leq 0$ belgilash kiritaylik. U holda, $u(x,y)$ funksiyani D_2 sohada $L_2 u = 0$ tenglama uchun birinchi chegaraviy masalaning yechimi sifatida

$$u(x,y) = \int_0^1 \tau(\eta) G(0,\eta;x,y) d\eta + \int_x^0 \varphi_2(\xi) G_\eta(\xi,0;x,y) d\xi - \int_x^0 \varphi(\xi) G_\eta(\xi,1;x,y) d\xi \quad (16)$$

ko‘rinishda yozish mumkin bo‘ladi [5], bu erda

$$G(\xi, \eta; x, y) = \frac{1}{2\sqrt{\pi(\xi-x)}} \sum_{n=-\infty}^{\infty} \left\{ \exp\left[-\frac{(y-\eta-2n)^2}{4(\xi-x)}\right] - \exp\left[-\frac{(y+\eta-2n)^2}{4(\xi-x)}\right] \right\}, \quad \xi > x.$$

(16) funksiyani (3) shartga bo‘ysundirib va $u(x,1) = \varphi(x)$, $x \in [-T,0]$ belgilashni e’tiborga olib, ba’zi bir shakl almashtirishlardan so‘ng

$$\varphi(x) + \int_x^0 \varphi(\xi) K_1(x,\xi) d\xi = f_1(x), \quad -T \leq x \leq 0 \quad (17)$$

integral tenglamaga ega bo‘lamiz, bu erda,

$$\begin{aligned} K_1(x,\xi) &= \int_x^\xi \frac{1}{\sqrt{\pi(\xi-z)}} \frac{\partial}{\partial z} K_2(z,\xi) dz, \\ K_2(x,\xi) &= \frac{2}{\sqrt{\pi(\xi-x)}} \sum_{n=1}^{+\infty} \left\{ \exp\left[-\frac{(2n-1)^2}{\xi-x}\right] - \exp\left[-\frac{n^2}{\xi-x}\right] \right\}, \quad \xi > x, \\ f_1(x) &= \frac{\varphi_3(0)}{\sqrt{-\pi x}} + \frac{1}{\sqrt{\pi}} \int_x^0 \frac{1}{\sqrt{\xi-x}} [\Phi'_2(\xi) - \varphi'_3(\xi)] d\xi, \\ \Phi_2(x) &= \int_0^1 \left[\int_0^1 \tau(\eta) G(0,\eta;x,y) d\eta + \int_x^0 \varphi_2(\xi) G_\eta(\xi,0;x,y) d\xi \right] dy. \end{aligned}$$

Berilgan funksiyalarga qo‘yilgan shartlarga asoslanib ko‘rsatish mumkinki, $f_1(x) \in C[-T,0]$, $K_1(x,\xi) \in C([-T,0] \times [-T,0])$. Buni va (17) – Volterning ikkinchi

tur integral tenglamasi [4] ekanligini e'tiborga olsak, (17) integral tenglama $[-T, 0]$ oraliqda uzluksiz bo'lgan yagona yechimga ega [4]. Demak, I_0 masala ham yagona yechimga ega.

Shu bilan I masala to'la hal bo'ldi.

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